

**DECLARATION AND POWER OF ATTORNEY**

As a below named inventor(s), I hereby declare that:

My residence, post office address and citizenship are as stated below next to my name.

I believe I am the original, first and sole inventor, if only one name is listed below, or an original, first and joint inventor, if plural names are listed below, of the subject matter which is claimed and for which a patent is sought on the invention entitled

**METHOD FOR MODELING VOLATILITY**

and for which a patent application:

- ☒ is attached hereto (and includes amendment(s) filed on \_\_\_\_\_ (if applicable))
- ☐ was filed in the United States on \_\_\_\_\_ as Appln. Ser. No. \_\_\_\_\_, with amendment(s) filed on \_\_\_\_\_ (if applicable)
- ☐ was filed as PCT International Appln. No. \_\_\_\_\_ on \_\_\_\_\_ and was amended under PCT Article 19 on \_\_\_\_\_ (if applicable)

I hereby state that I have reviewed and understand the contents of the above-identified application, including the claims, as amended by any amendment referred to above.

I acknowledge the duty to disclose information known to me to be material to patentability as defined in Title 37, C.F.R. §1.56.

I hereby claim foreign priority benefits under Title 35, U.S.C. § 119 (a)-(d) or 365(b) of any foreign application(s) for patent or inventor's certificate, or 365(b) of any PCT international application which designated at least one country other than the United States of America, listed below, and have also identified below any foreign application for patent or inventor's certificate, or any PCT international application on this invention filed by me or my legal representatives or assignees and having a filing date before that of the application on which priority is claimed.

EARLIEST FOREIGN APPLICATION(S), IF ANY, FILED PRIOR TO THE FILING DATE OF THE APPLICATION			
APPLICATION NUMBER	COUNTRY	DATE OF FILING (day, month, year)	PRIORITY CLAIMED
			Yes <input type="checkbox"/> No <input type="checkbox"/>
			Yes <input type="checkbox"/> No <input type="checkbox"/>


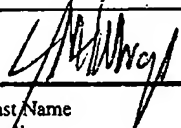
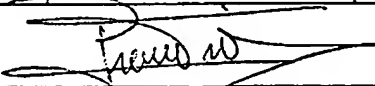
I hereby claim the benefit under Title 35, United States Code §119(e) of any United States provisional application(s) listed below.

APPLICATION NUMBER	FILING DATE
60/190,610	March 20, 2000

**POWER OF ATTORNEY:** As a named inventor(s), I hereby appoint the following attorneys, with full power of substitution and revocation, to prosecute this application and to transact all business in the United States Patent and Trademark Office connected therewith: Daniel A. Devito (Reg. No. 32,125), Edward V. Filardi (Reg. No. 25, 757), Constance S. Huttner (Reg. No. 35,903), Robert B. Smith (Reg. No. 28,538), Andrew F. Strobert (Reg. No. 35,375), John L. Dauer, Jr. (Reg. No. 39,953), Ian R. Blum (Reg. No. 42,336), Jose Esteves (Reg. No. 41,011), Guy Perry (Reg. No. 46,194), Matthew B. Zisk (Reg. No. 45,257), Todd J. Tiberi (Reg. No. 37,455), Douglas R. Nemec (Reg. No. 41,219), and Meir Y. Blonder (Reg. No. 40,517), all of Skadden, Arps, Slate, Meagher & Flom LLP, whose address is Four Times Square, New York, NY 10036.

SEND CORRESPONDENCE TO: Skadden, Arps, Slate, Meagher & Flom LLP  
Four Times Square  
New York, NY 10036  
PTO Customer No. 26137

DIRECT TELEPHONE CALLS TO:  
Guy Perry  
(212) 735-3000

1	FULL NAME OF INVENTOR	Last Name Watts	First Name Martin	Middle Name R.	
	RESIDENCE AND CITIZENSHIP	City Surrey	State or Foreign Country England	Country of Citizenship UK	
	POST OFFICE ADDRESS	Street The White House Guildford Road/Chobham	City Surrey	State or Country England	Zip Code GU24 8EA
Signature of Inventor 				Date 16 <sup>th</sup> Nov 2001	
2	FULL NAME OF INVENTOR	Last Name Halestrap	First Name Luke	Middle Name	
	RESIDENCE AND CITIZENSHIP	City London	State or Foreign Country England	Country of Citizenship UK	
	POST OFFICE ADDRESS	Street 9 Ormonde Gate	City London	State or Country England	Zip Code SW3 4EU
Signature of Inventor 				Date 16/3/01	
3	FULL NAME OF INVENTOR	Last Name Pradier	First Name Lionnel	Middle Name	
	RESIDENCE AND CITIZENSHIP	City London	State or Foreign Country England	Country of Citizenship FR	
	POST OFFICE ADDRESS	Street 3 William Blake House The Lanterns Bridge Lane	City London	State or Country England	Zip Code SW11 3AD
Signature of Inventor 				Date 19/3/01	
4	FULL NAME OF INVENTOR	Last Name Chislenko	First Name Julia	Middle Name	
	RESIDENCE AND CITIZENSHIP	City New York	State or Foreign Country New York	Country of Citizenship US	
	POST OFFICE ADDRESS	Street 425 East 72 <sup>nd</sup> Street #6F	City New York	State or Country United States	Zip Code 10021
Signature of Inventor				Date	

SEND CORRESPONDENCE TO: Skadden, Arps, Slate, Meagher & Flom LLP  
Four Times Square  
New York, NY 10036  
PTO Customer No. 26137

DIRECT TELEPHONE CALLS TO:  
Guy Perry  
(212) 735-3000

1	FULL NAME OF INVENTOR	Last Name Watts	First Name Martin	Middle Name R.	
	RESIDENCE AND CITIZENSHIP	City Surrey	State or Foreign Country England	Country of Citizenship UK	
	POST OFFICE ADDRESS	Street The White House Guildford Road/Chobham	City Surrey	State or Country England	Zip Code GU24 8EA
Signature of Inventor				Date	
2	FULL NAME OF INVENTOR	Last Name Halestrap	First Name Luke	Middle Name	
	RESIDENCE AND CITIZENSHIP	City London	State or Foreign Country England	Country of Citizenship UK	
	POST OFFICE ADDRESS	Street 9 Ormonde Gate	City London	State or Country England	Zip Code SW3 4EU
Signature of Inventor				Date	
3	FULL NAME OF INVENTOR	Last Name Pradier	First Name Lionnel	Middle Name	
	RESIDENCE AND CITIZENSHIP	City London	State or Foreign Country England	Country of Citizenship FR	
	POST OFFICE ADDRESS	Street 3 William Blake House The Lanterns Bridge Lane	City London	State or Country England	Zip Code SW11 3AD
Signature of Inventor				Date	
4	FULL NAME OF INVENTOR	Last Name Chislenko	First Name Julia	Middle Name	
	RESIDENCE AND CITIZENSHIP	City New York	State or Foreign Country New York	Country of Citizenship US	
	POST OFFICE ADDRESS	Street 425 East 72 <sup>nd</sup> Street #6F	City New York	State or Country United States	Zip Code 10021
Signature of Inventor <i>Julia Chislenko</i>				Date <i>3/16/2001</i>	

5	FULL NAME	Last Name	First Name	Middle Name	
	OF INVENTOR	Lewicki	Pawel	M.	
	RESIDENCE AND CITIZENSHIP	City Summit	State or Foreign Country New Jersey	Country of Citizenship PL	
	POST OFFICE ADDRESS	Street 226 Mountain Ave.	City Summit	State or Country United States	Zip Code 07901
Signature of Inventor <i>Pawel M Lewicki</i>				Date <i>16 March 2001</i>	
6	FULL NAME	Last Name	First Name	Middle Name	
	OF INVENTOR	Levin	Ronald		
	RESIDENCE AND CITIZENSHIP	City Jerusalem	State or Foreign Country Israel	Country of Citizenship US	
	POST OFFICE ADDRESS	Street 11/5 HaKablan St. Har Nof	City Jerusalem	State or Country Israel	Zip Code
Signature of Inventor				Date	

5	FULL NAME	Last Name	First Name	Middle Name	
	OF INVENTOR	Lewicki	Pawel	M.	
	RESIDENCE AND CITIZENSHIP	City Summit	State or Foreign Country New Jersey	Country of Citizenship PL	
	POST OFFICE ADDRESS	Street 226 Mountain Ave.	City Summit	State or Country United States	Zip Code 07901
Signature of Inventor				Date	
6	FULL NAME	Last Name	First Name	Middle Name	
	OF INVENTOR	Levin	Ronald	Stuart	
	RESIDENCE AND CITIZENSHIP	City Jerusalem	State or Foreign Country Israel	Country of Citizenship US	
	POST OFFICE ADDRESS	Street 11/5 HaKablan St. Har Nof	City Jerusalem	State or Country Israel	Zip Code
Signature of Inventor				Date	
Ronald Levin				March 16, 2001	